

J. Aron & Company LLC and Subsidiaries
Consolidated Statement of Financial Condition (Unaudited)
June 30, 2023

Consolidated Statement of Financial Condition (Unaudited)

<i>\$ in millions</i>	As of June 2023
Assets	
Cash	\$ 643
Collateralized agreements:	
Securities purchased under agreements to resell (at fair value)	7,747
Receivables from customers and counterparties, brokers, dealers and clearing organizations	5,252
Financial instruments owned (at fair value and includes \$1,112 pledged as collateral)	14,218
Due from The Goldman Sachs Group, Inc.	2,219
Other assets	506
Total assets	\$ 30,585
Liabilities and member's equity	
Collateralized financings:	
Other secured financings (at fair value)	\$ 3,545
Payables to customers and counterparties, brokers, dealers and clearing organizations	1,455
Financial instruments sold, but not yet purchased (at fair value)	10,541
Unsecured short-term borrowings (includes \$3,248 at fair value)	3,438
Unsecured long-term borrowings (includes \$840 at fair value)	2,028
Other liabilities (includes \$2 at fair value)	849
Subordinated borrowings	3,000
Total liabilities	24,856
Commitments, contingencies and guarantees	
Member's equity	
Member's equity	5,806
Accumulated other comprehensive loss	(77)
Total member's equity	5,729
Total liabilities and member's equity	\$ 30,585

Regulation and Capital Adequacy (Unaudited)

As a registered swap dealer, J. Aron & Company LLC (JANY) is subject to the regulatory capital requirements imposed by the Commodities Futures Trading Commission (CFTC) and the National Futures Association. Part 23 Subpart E of the CFTC rules specify uniform minimum capital requirements, as defined, for their registrants. JANY has elected to compute its minimum capital risk-based requirements in accordance with the bank-based capital requirements under the CFTC regulation, which require a Common Equity Tier 1 Capital ratio (CET1) and Total Capital ratio of at least 6.5% and 8%, respectively. As of June 2023, JANY had a CET1 ratio of 12.4% and a Total Capital ratio of 19.1%.